

International Workshop on Perspectives On High-Dimensional Data Analysis

HDDA-VIII-2018 from 09 to 13 April 2018

<i>Monday 09 April 2018</i>			
<i>Amphi X</i>			
8:00 - 8:45	Welcome and Registration		
8:45 - 9:30	<table style="width: 100%; border: none;"> <tr> <td style="width: 50%; text-align: center; border: none;">Opening</td> <td style="width: 50%; text-align: center; border: none;">Welcome Speech</td> </tr> </table>	Opening	Welcome Speech
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9:30 - 10:15	Fabrizio Ruggeri : Fast and Likelihood-Free Parameter Estimation for Dynamic Queueing Networks		
10:15 - 10:45	Coffee Break		
10:45 - 11:30	Grace Hong : Weak signals in high-dimension regression: detection, estimation and prediction		
11:30 - 12:15	Azzouz Dermoune : Parametrizations, weights, and optimal prediction		
12:15 - 14:30	Lunch		
14:30- 15:15	Benoit Liquet : A Unified Regularized Group PLS Algorithm Scalable to Big Data		
15:15- 16:00	Elana J Fertig : Enter the matrix: Interpreting unsupervised feature learning with matrix decomposition to discover hidden knowledge in high-throughput omics data		
16:00 - 16:30	Coffee Break		
16:30- 16:55	Fahimah Alawadhi : Statistical analysis for SF-6D preference-based measure for health status		
16:55- 17:20	Rachid Kharoubi : The Cluster Network Support Vector Machine for High-dimensional Classification in Presence of Unknown Predictor Grouping		
17:20- 17:45	Younes Ommane : The Stein Effect Under Density Power Divergence Loss: For a Known or Unknown Variance-covariance Matrix		
17:45- 18:10	Lahoucine Hobbad : SHRINKAGE ESTIMATORS, SKOROKHOD'S PROBLEM AND STOCHASTIC INTEGRATION BY PARTS		

Tuesday 10 April 2018	
Amphi X	
8:45 - 9:30	Kjell Doksum : Accuracy of Ensemble Subspace Predictors for High-Dimensional Data
9:30 - 10:15	Domenico Marinucci : Multiple testing of local maxima for detection of peaks on the (celestial) sphere
10:15 - 10:45	Coffee Break / Poster session
10:45- 11:10	Najla BNOUACHIR : EFFICIENT CLUSTER-BASED PORTFOLIO OPTIMIZATION IN HIGH-DIMENSION
11:10- 11:35	Ali Belhamra : Rate realisation Estimation of the traction factor of belts conveyor
11:35- 12:00	AHCENE MERAD : EXISTENCE AND UNIQUENESS OF SOLUTION FOR A FRACTIONAL DIFFERENTIAL EQUATION WITH INTEGRAL CONDITIONS
12:00 - 14:30	Lunch
14:30- 15:15	Li Yi : Conditional Networks: A New Framework for Integrative Analyses
15:15- 16:00	Linglong Kong : Empirical likelihood and robust regression in diffusion tensor imaging data analysis
16:00 - 16:30	Coffee Break
16:30- 16:55	Jorge Clarke De la Cerda : Regularity properties and simulations of Gaussian random fields on the sphere cross time
16:55- 17:20	Hakim Ouadjed : ESTIMATION OF TAIL DISTORTION RISK MEASURE FOR alpha-MIXING PROCESS
17:20- 17:45	Wanbo Lu : A Study on High Dimensional Portfolio Selection Based on Sparse Principal Component Analysis
17:45- 18:10	Mohammed Es.Sebaiy : Parametrizations adapted to the prediction

Wednesday 11 April 2018	
Amphi X	
8:45 - 9:30	Mark Podolskij : Limit theorems for Lévy moving averages with applications to statistics
9:30 - 10:15	Ivan Nourdin : Statistical inference for Vasicek-type model driven by Hermite processes
10:15 - 10:45	Coffee Break / Poster session
10:45- 11:30	Frederi Viens : Parameter estimation of stationary and non-stationary Gaussian processes: a general framework
11:30- 11:55	Soukaina Douissi : Berry-Esseen bounds for parameter estimation of general Gaussian processes
11:55- 12:20	Salwa Bajja : Volatility estimation in fractional Ornstein-Uhlenbeck models
12:20 - 14:30	Lunch
19:00	Gala Dinner : Chez Ali

Thursday 12 April 2018	
Amphi X	
8:45 - 9:30	Mathias Trabs : SPARSE COVARIANCE MATRIX ESTIMATION IN HIGH-DIMENSIONAL DECONVOLUTION
9:30 - 10:15	Ejaz Ahmed : Statistical Machine Learning and Data Fusion
10:15 - 10:45	Coffee Break / Poster session
10:45- 11:20	Wu Mengyun : Robust gene-environment interaction analysis using penalized trimmed regression
11:20- 11:55	Bei Jiang : A Joint Modeling Approach for Baseline Matrix-valued Imaging Data and Treatment Outcome using Multilinear Principal Components
11:55 - 14:30	Lunch
14:30- 15:15	Karim Oualkacha : Block-wise descent algorithms for group variable-selection in high-dimensional quantile regression
15:15- 15:40	Ali Hajj Hassan : Nonparametric regression operator under double-sampling designs with surrogate outcomes in high-dimensional statistics
15:40 - 16:10	Coffee Break
16:10 - 16:35	Sghir Aissa : Numerical methods for certain classes of Markovian BSDEs and quasi-linear parabolic PDEs via Girsanov's Theorem
16:35- 17:00	CHALA Adel : Risk-sensitive maximum principle
17:00- 17:25	Fatou Néné Diop : On Kolmogorov-Smirnov Goodness-of-Testing with Composite Hypotheses for Poisson Processes
17:25- 17:50	Youssef Anzarmou : An alternative high dimensional generalization of naive Bayes classification approach
17:50- 18:15	Fares Alazemi : AN OPTIMAL INVESTMENT MODEL

	Friday 13 April 2018
	Amphi X
8:35 - 9:00	Khadija Akdim : Strong Snell Envelopes and RBSDEs with regulated trajectories when the barrier is a semimartingale
9:00 - 9:25	Mouna Haddadi : Existence and uniqueness of optional solutions of stochastic differential equations and Mertens multiplicative decomposition
9:25 - 9:50	Soukaina HADIRI : Mixed bifractional Brownian motion
9:50 - 10:15	Mohamed El Harami : Pettis conditional expectation of closed convex random sets in a Banach space without RNP
10:15 - 10:45	Coffee Break
10:45- 11:10	Rania Khallout : Risk-sensitive maximum principle
11:10- 11:35	Moudou Ilham : Using Regularized PQL in Mixed Logistic Normal Approach to Analyse Crash Data
11:35- 12:00	LATIFA AITOUTOUHEN : Strategic Allocation of Pension Reserve Funds: Application of ALM Model and LDI Technique
12:00- 12:25	Mami Tawfiq Fawzi : ESTIMATION FOR α-STABLE MOVING AVERAGE PROCESS
12:25- 12:50	EL HEDA Khadijetou : Optimal selection bandwidth in kernel density estimation for continuous time dependent processes
12:50- 15:00	Closing conference / Lunch